Biographical sketch

Barbara Rossi is an ICREA Professor of Economics at Pompeu Fabra University. She previously has been an Associate Professor with tenure at the department of Economics at Duke University, after earning her Ph.D. from Princeton University. She is a Fellow of the *International Association of Applied Econometrics*, a Fellow of the *Econometric Society*, a *CEPR* Fellow, and currently serves as a Director of the *International Association of Applied Econometrics*. In the past, she served as a member of the *Euro-Area Business Cycle Dating Committee*.

Professor Rossi specializes in the fields of time series econometrics, as well as applied international finance and macroeconomics. Her current research focuses on forecasting and macroeconometrics. Professor Rossi has published her research findings in the *Review of Economic Studies*, *Quarterly Journal of Economics*, the *Journal of Business and Economic Statistics*, the *International Economic Review*, *Econometric Theory*, the *Journal of Applied Econometrics*, the *Journal of Money, Credit and Banking*, the *Journal of Econometrics*, the *Journal of Monetary Economics*, the *Review of Economics and Statistics*, the *Journal of International Money and Finance and Macroeconomic Dynamics*. She also wrote a chapter on "Advances in Forecasting under Model Instabilities" for the *Handbook of Economic Forecasting* (Elsevier-North Holland eds.), a chapter on "Forecasting in Macroeconomics" for the *Handbook of Research Methods and Applications in Empirical Macroeconomics*, and an article for the *Journal of Economic Literature*.

Along with her teaching and research responsibilities, Professor Rossi holds various other professional positions. She serves as the Editor of the *Journal of Applied Econometrics*. She has served as a coeditor of the *International Journal of Central Banking*, and associate editor of *Quantitative Economics*, an associate editor for the *Journal of Business and Economic Statistics* and the *Journal of Economic Dynamics and Control*. She was the Program Chair for the 2016 *Econometric Society European Summer Meetings* and the 2014 *International Association of Applied Econometrics Conference*.

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Professor Rossi has presented her findings at a variety of professional conferences and meetings, including the Econometric Society Meetings, the SED meetings, the Joint Statistical Meetings, the NBER-NSF Time Series Conference, the NBER, the IAAE as well as the AEA meetings. She has held visiting researcher at the University of California-Berkeley, the University of Montreal in Canada, UC San Diego, the Federal Reserve Banks of Atlanta and Philadelphia, Norges Bank, Bank of France, the New York Fed and ENSAE-CREST in France.

Selected Publications

- "Identifying the Sources of Model Misspecification", (with C. H. Kuo and A. Inoue), *Journal of Monetary Economics*, 110, 2020, 1-18.
- "Alternative Tests for Correct Specification of Conditional Forecast Densities", (with T. Sekhposyan), *Journal of Econometrics*, 208, 2019, 638-657.
- "Detecting and Predicting Forecast Breakdown", (with R. Giacomini), *Review of Economic Studies*, 6 (2), 2009, 669-705.
- "Can Exchange Rates Forecast Commodity Prices?", (with Y. Chen and K. Rogoff), *Quarterly Journal of Economics*, 125 (3), 2010, 1145-1194. Reprinted in: M. Taylor and M. Manzur (eds.), *Recent Developments in Exchange Rate Economics*, Edward Elgar.
- "Exchange Rate Predictability", *Journal of Economic Literature*, 51 (4), 2013, 1063–1119.
- "Advances in Forecasting in Unstable Environments", *Handbook of Economic Forecasting*, Vol. 2B, G. Elliott and A. Timmermann (eds.), Elsevier-North Holland, 2013, 1203-1324.